



# JOHANNESBURG STOCK EXCHANGE

## Currency Derivatives

### Currency Futures & Options Turnover Summary

Date: 27/08/2013

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Nominal Value in Rand
\$ / R 16-Sep-13		C	Foreign Exchange Future	312	175,488	175,488,000.00	1 817 035 938.20
\$ / R MAXI 16-Sep-13			Foreign Exchange Future	12	36	3,600,000.00	37 599 750.00
£ / R 16-Sep-13			Foreign Exchange Future	18	2,840	2,840,000.00	45 933 576.60
€ / R 16-Sep-13		C	Foreign Exchange Future	26	108,646	108,646,000.00	1 514 724 882.70
AU\$ / R 16-Sep-13			Foreign Exchange Future	5	850	850,000.00	7 922 530.00
CF CANDO CAEV 23-Sep			Can-Do Future	2	4,000	4,000.00	180 000.00
\$ / R 13-Dec-13		C	Foreign Exchange Future	70	71,772	71,772,000.00	759 191 635.60
\$ / R MAXI 13-Dec-13			Foreign Exchange Future	2	4	400,000.00	4 233 980.00
£ / R 13-Dec-13			Foreign Exchange Future	8	1,305	1,305,000.00	21 383 820.00
¥ / R 13-Dec-13			Foreign Exchange Future	2	50	5,000,000.00	541 950.00
€ / R 13-Dec-13			Foreign Exchange Future	6	1,450	1,450,000.00	20 461 090.00
AU\$ / R 13-Dec-13			Foreign Exchange Future	2	450	450,000.00	4 240 975.00
\$ / R 17-Mar-14			Foreign Exchange Future	5	13	13,000.00	139 453.20
\$ / R MAXI 17-Mar-14			Foreign Exchange Future	1	2	200,000.00	2 148 040.00
£ / R 17-Mar-14			Foreign Exchange Future	2	450	450,000.00	7 475 595.00
€ / R 17-Mar-14			Foreign Exchange Future	2	750	750,000.00	10 755 050.00
AU\$ / R 17-Mar-14			Foreign Exchange Future	2	100	100,000.00	949 410.00
\$ / R 13-Jun-14			Foreign Exchange Future	1	900	900,000.00	9 772 200.00
€ / R 13-Jun-14			Foreign Exchange Future	4	400	400,000.00	5 818 300.00
<b>Total Futures</b>				<b>465</b>	<b>188,045</b>	<b>193,157,000.00</b>	<b>2,012,925,558.80</b>
<b>Total Options</b>				<b>17</b>	<b>181,461</b>	<b>181,461,000.00</b>	<b>2,257,582,617.50</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>482</b>	<b>369,506</b>	<b>374,618,000.00</b>	<b>4 270 508 176.30</b>